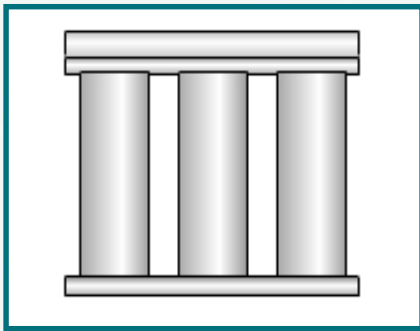


## Highlights

- Basel II implementation as a catalyst for adopting Global Best Practices in Risk Management
- Understand Capital Requirements for Credit, Operational & Market Risk
- Align Basel II into Risk Management & Business decisions

# Basel II – New Capital Accord

A comprehensive two-day program covering regulatory requirements and implementation framework



- Fees: US\$ 1,900
- Early-Bird Discount of US\$ 175
- Also enrol for Asset Liability Management Seminar, 09 - 11 May and get substantial additional discounts

Program integrates traditional instructor-led training with dynamic, interactive e-learning

### *e-Learning & Value Added Job Aids*

- Seminar includes 3-month FREE online access to e-learning courses on topics covered in the seminar

### *Integrated with:*

- Measurement Tools
  - Credit Risk
  - Market Risk &
  - Operational Risk(Total of 18 calculators)
- Disclosures
- Regulations
- Global Best Practices
- Benchmarking Data

### *Conducted by*

**S.L. (Sam) Srinivasulu, Ph.D.**

Consultant and Trainer for the U.S. Federal Reserve System and leading financial institutions worldwide

For event updates and more information visit us at

**PO Box 910207, San Diego, CA 92191, U.S.A.**

**[www.gftt.com](http://www.gftt.com)**

## Invitation from S.L. (Sam) Srinivasulu, Ph.D., President

Dear Financial Executive,

It is my pleasure to invite you to a comprehensive two-day seminar on Basel II – New Capital Accord that will be held in Hong Kong on 12th and 13th May, 2005. I have presented this seminar in several countries.

In addition to the material from the previous seminars, the seminar includes:

- Web-based interactive exercises, case studies and self-tests
- Access to Web-based Learning Solutions throughout the seminar and for three-months, post-seminar
- A practical plan of action
- Global Best Practices

Enclosed is a registration form. I invite you to register now and reserve your seat by mailing us the completed form.

Very truly yours,  
S.L. (Sam) Srinivasulu

### Course Director



S. L. (Sam) Srinivasulu, Ph.D., a specialist consultant and trainer in Asset Liability Management and Asset Securitization for leading financial institutions worldwide, is the key force behind KESDEE. For over 20 years, S.L. (Sam)

Srinivasulu has been presenting in-house and public training programs – across the U.S., Canada, Europe, the Middle-East, Latin America, Australia and Asia – to global financial executives.

Recently, S.L. (Sam) Srinivasulu successfully completed a five-year assignment with the U.S. Federal Reserve System to provide Executive Development Programs to Senior Regulators, Policy Makers and Examiners. The course was presented 25 times over to 500 delegates from the U.S. Federal Reserve System. For the last 15 years, he has conducted training programs (over 35 times) on Advanced Capital Markets (Mortgage-backed Securities, Derivatives and Risk Management) to the U.S. Department of Treasury/Office of Thrift Supervision. He has also completed a project to design, develop and present programs on ALM for Insurance and Asset Securitization to the Office of the Superintendent of Financial Institutions (OSFI) in Canada. The programs were presented several times in Toronto and Ottawa. In addition, he has also conducted public training programs on various topics in the U.S. and several other countries.

## About GFTT

Global Financial Training and Technology (GFTT) is a division of KESDEE Inc. GFTT specializes in conducting seminars and conferences for financial practitioners worldwide. Across 40 countries, GFTT has conducted both in-house and public enrollment programs on Balance Sheet Management, Global Treasury Management, Capital Markets and Risk Management for executives from the corporate and financial industry. Over 500 institutions and 10,000 professionals worldwide have benefited from GFTT's training programs. The training sessions have received outstanding reviews from well-known finance practitioners.

### Key Learning Outcomes

- **Understand** the requirements of Basel II and its background
- **Specify** the data requirements for the key calculations involved in various approaches
- **Perform** the basic calculations for both the Standardized and IRB approaches
- **Understand** the advanced approaches for credit risk as well as operational risk
- **Identify** the specific issues to be addressed under supervisory review process (Pillar 2)
- **Understand** the general considerations with regard to disclosure requirements (Pillar 3)
- **Develop** a plan of action for people / data / software / procedures

### Who Should Attend

- Central Bankers
- Chief Financial Officers
- Senior Management
- Treasurers and Risk Managers
- Asset/Liability and Funding Managers
- Investment Professionals
- Controllers/Auditors/Accountants
- Portfolio Managers
- Securities Analysts
- Insurance Executives
- Pension Fund Managers
- Pension Fund Trustees
- MIS and Operations Executives
- Budgeting and Planning Executives from Retail, Corporate, and Investment Banks, as well as Fund Management, Insurance, and Regulatory Organizations

## Learning with GFTT

### Superior quality

- Reliable source - proven content
- Financial Service Industry (FSI) focused
- Our programs utilize modern multimedia technology - interactive applications, simulations, animations and graphics combined with study manuals, lectures, exercises, class discussions, group problem-solving sessions and case studies
- Up-to-date reference tools - benchmarking database on performance measures

### Teaching methods

- Role playing and group presentations
- Videos
- Actual case studies
- Web-based self-tests
- Interactive exercises
- Extensive hands-on calculations and group activities

### Training philosophy

- Conceptually sound, yet practical
- Learn by doing: seminars incorporate group exercises
- A blend of case studies and lectures
- State-of-the-art: includes current developments
- Reflects our consulting experiences  
(actual settings for cases and examples)

## In-house Training

GFTT also provides in-house training in Asset Securitization, Asset Liability Management, Risk Management, Capital Adequacy Planning, Basel-II: New Capital Proposals, Corporate Treasury Management and other subjects.

## Testimonials

- "The pace and content of presentation was very good and provided the level of detail and strategic focus desired. The presenter is very knowledgeable on all aspects and provides "real-life" example to reinforce learning points. An extremely beneficial experience."  
- Vice President, ScotiaBank
- "The sessions on Duration Model and Funds Transfer Pricing were excellent!" - Deputy General Manager, Bank of China
- "This was a very useful course/seminar for me; especially getting to know how developed countries look at Asset & Liability Management. I learnt quite a lot."  
- Senior Manager, National Discount House
- "The Case Studies were helpful in understanding different strategies and instruments used by banks."  
- Federal Reserve Bank of New York
- "Very helpful and very timely information regarding Asset/Liability Management and Interest Rate Risk Assessment. I really enjoyed the class topic and instructor."  
- Federal Reserve Bank of New York

## Seminar Format at a Glance

This seminar integrates instructor-led training with interactive e-learning. You will receive:

### Instructor-led training

- Pre-course material- Access to our online preparation material four weeks prior to the course
- Course binder- A comprehensive set of case studies, exercises and reference material
- Exposure to actual case studies based on our vast consulting experience

## Past Delegates

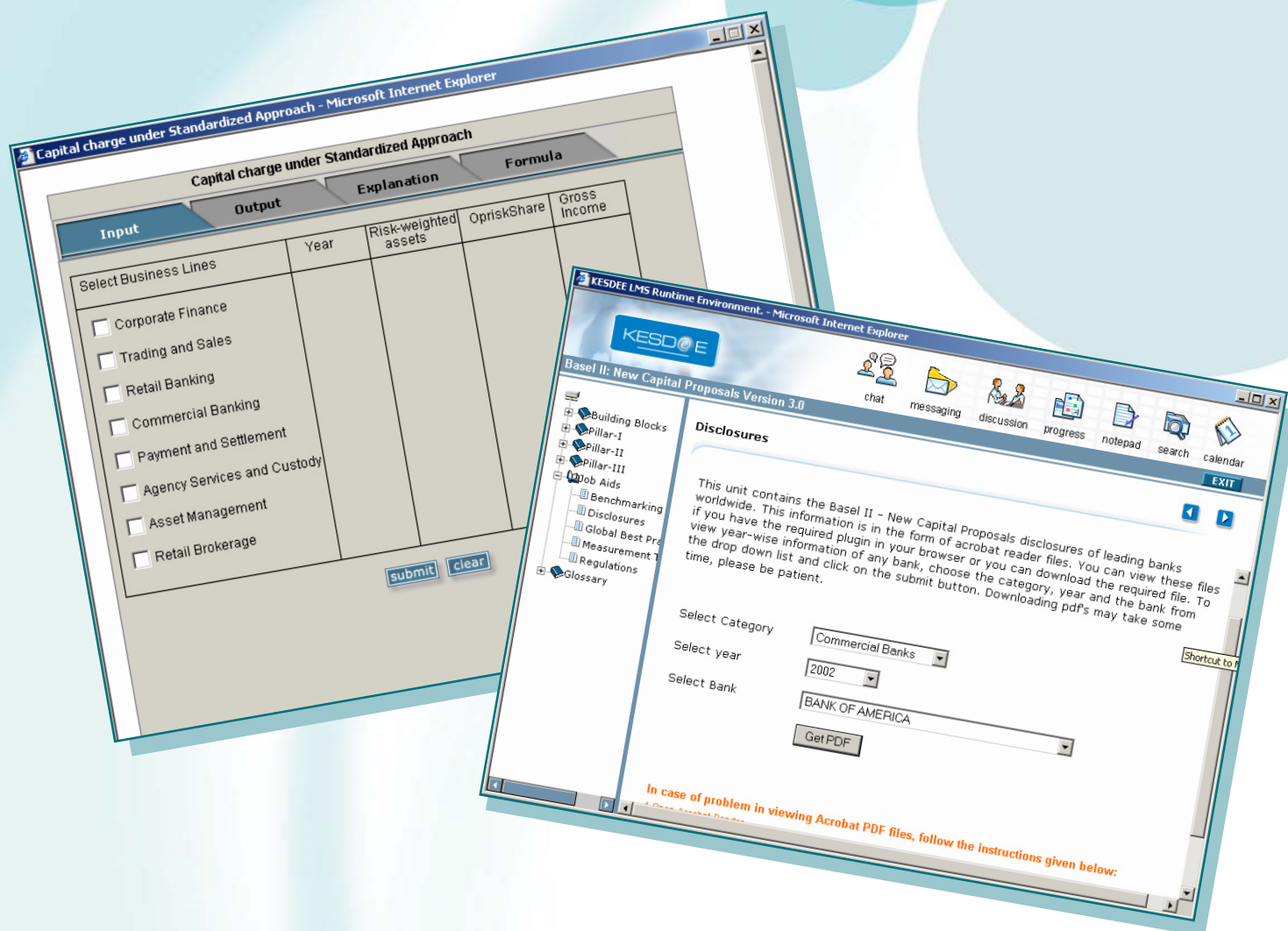
- Federal Reserve System
- Asian Development Bank
- New York State Banking Department
- Bank of China
- Bank Mandiri
- Overseas Chinese Banking Corporation Ltd. (OCBC Bank)
- Maybank
- Royal Bank of Canada
- Bank Negara Malaysia
- The U.S. Department of Treasury/Office of Thrift
- Citicorp Investment Bank (Singapore) Ltd.
- DBS Bank
- Toronto Dominion Bank
- Hong Kong Mortgage Corp.
- UBS
- Korea Supervisory Agency
- Monetary Authority of Singapore (MAS)
- Southern Bank
- Bank Boston
- Bank of Montreal
- Office of the Superintendent of Financial Institutions (OSFI), Canada
- Canadian Imperial Bank of Commerce
- Bangkok Bank
- Insurance Companies, Mutual Funds, Multinational Corporations, Central Banks and Regulatory Agencies

## Book now

- Limited Seats available
- Block discounts on group reservations
- Receive discounted pricing on **KESDEE's** Web-based Learning & Reference Solutions

## Job Aids/ Performance Support Tools

Job Aids/Performance support tools play a key role in introducing new work technologies and systems to economize on time and money and improve organizational effectiveness. The Job Aids provided in each course gives the learner the ability to find specific and additional information that is required on the job.



### 1. Disclosures

Disclosures on Capital Adequacy and Basel II Implementation from over 200 well-known financial institutions.

### 2. Global Best Practices

Global Best Practices for Implementation of Basel II

### 3. Regulations

A useful database and web links to applicable regulatory guidelines.

### 4. Measurement Tools

Total of 18 Calculators for Credit Risk, Operational Risk and Market Risk are included.

### 5. Benchmarking Data

**Day One** 

**1. Overview**

- Objectives and scope of Basel II
- The Three Pillars

**2. Credit Risk – Standardised Approach**

- Risk components and risk weights for various exposure types
- Techniques to mitigate credit risk

**3. Credit Risk – IRB Approach**

- Various categories of exposures under the IRB approach
- Risk components and risk weights for each category of exposure
- Approaches used to estimate the risk components

- Minimum requirements under each exposure to be eligible for the IRB approach

**4. Credit Risk – Advanced IRB Approach**

**5. Credit Risk – Securitization Framework**

- Credit Risk – Securitization Framework
- Standardized Approach for Securitization Exposures
- Internal Ratings Based (IRB) Approach for Securitization Exposures



**Case Studies**



**Simulations**



**Exercises**

**Day Two** 

**6. Operational Risk**

- Operational risk measurement methodologies
- Basic Indicator Approach (BIA)
- Standardized Approach
- Advanced Measurement Approaches (AMA)

**7. Market Risk**

- Definition of trading book
- Treatment of interest rate risk
- Treatment of equity position risk
- Treatment of foreign exchange risk

- Treatment of commodity risk
- Treatment of options
- Back testing and Stress testing.
- The role of external validation in the Internal models approach.

**8. Supervisory Review Process**

- Principles of Supervisory Review

**9. Market Discipline**

- Disclosure Requirements
- Risk Exposure and Assessment



**Case Studies**



**Simulations**



**Exercise**

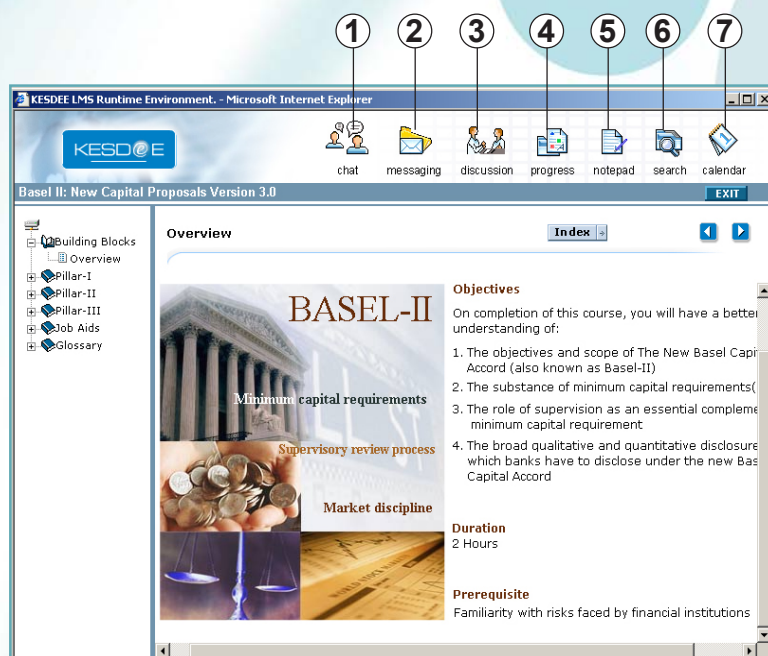
**Highlights**

- Strategic v/s Mechanistic implementation
- Data Infrastructure for Credit Risk, Operational Risk & Market Risk
- A Plan of action with necessary team, training, data & technology
- Impact of Basel II on business strategies (Product Mix, Pricing, Performance Measurement & Capital Allocation)

# E-learning

Post-seminar, all delegates receive FREE 3-month access to our e-learning courses on topics covered in the seminar. The product supplements classroom training and fosters interactive learning through exercises, simulations and analysis of case studies. If you wish to learn more about any of our e-learning solutions, visit us at [www.kesdee.com](http://www.kesdee.com)

## Product Features



### 1. Online Chat

This feature enables users to communicate with other online users. Users can chat, have virtual conferences or even leave messages for offline users.

### 2. Messaging

Users can correspond with other users, tutors, training managers, content experts and training coordinators through our Inbox / Compose facility. This feature has the option to store contact addresses.

### 3. Discussion Forum

A virtual feature that enables collaborative interaction between users and tutors for discussion and information exchange.

### 4. Reports

This feature allows users to keep a track of their progress. Functions such as courses covered, time taken on courses or even attempted exercises with records of the users scores and more, are available.

### 5. Notepad

Facilitates as a scribble pad to note queries or important facts without interrupting the online training session. Users have an option to also view previous notes.

### 6. Search

This feature provides users with a quick look up to relevant content pages based on any desired keyword. The search result pages are displayed in the order of relevance most closely matching the keyword entered.

### 7. Calendar

A personal organizer that permits users to add, modify or delete events for any given calendar day.

# Registration Form

## Terms and Conditions

### Registration

Seating for the seminar is limited. Please register early to reserve your seat. To receive an Early-Bird Discount of US\$ 175, you must register one month prior to seminar date. To register by fax or mail, complete, sign and submit this Registration Form. To register on-line, visit [www.gfft.com](http://www.gfft.com), complete and submit your registration. To register via E-mail or by phone send an E-mail with the requested details listed on this form to [information@gfft.com](mailto:information@gfft.com) or call us. For contact details see Four Easy Ways to Register at the lower end of the page.

### Fees

- Cost per delegate(each seminar) is US\$ 1,900
- Fee covers:
  - a. Two days of seminar work
  - b. Pre-course material
  - c. Course binder
  - d. Complimentary three-month post-seminar access to KESDEE's Web-based e-Learning and Reference Solutions
  - e. Discounted pricing on KESDEE's Web-based e-Learning and Reference Solutions
  - f. Refreshments and Coffee
  - g. Membership in GFTT's "ALuMni Club" with regular updates and newsletters
- Fees **DO NOT** cover airfare or hotel accommodation

### Discounts

- **Register at least one month prior to seminar date and receive an Early-Bird Discount of US\$ 175**
- **US\$ 225 discount for previous seminar attendees**
- **US\$ 225 discount for a second delegate attending this seminar from the same company**
- **US\$ 450 discount for the third and subsequent delegates attending this seminar from the same company**

### Payment

- Payment must be received at least four weeks prior to the seminar.
- Payment must be received within two weeks of registration

Payment Options (Tick any one)

- Bank Transfer**  
Bank of America  
3535 Del Mar Heights Rd, San Diego, California 92130  
ABA # 121000358  
To the credit of: GFTT Account # 2351507573
- Check Payable to GFTT**
- Credit Card Payment**

I hereby authorize GFTT to charge my credit/charge account US\$  in payment for seminar fees as per seminar Registration Terms and Conditions.

- Master Card**    **Visa**    **Diners Club**    **American Express**

Card No.

Name of Credit Card Holder

Expiry Date

Signature

Credit Card Billing Address

Date

### Cancellation

- In order to allow for maximum flexibility in schedules, there will be:
- No deduction from fee for cancellations notified up to four weeks before the seminar
  - A 50% deduction for cancellations notified between four and two-weeks
  - Deduction of the full amount for later cancellations and no-shows
  - Cancellations must be sent in written form

### Substitution

Delegates can send representatives in their stead. However, this will not be entertained after the seminar begins

### Disclaimer

GFTT reserves the right to change or cancel any part of this program in the event of unforeseen circumstances

## Basel II – New Capital Accord

Register me for the seminar in: (tick your choice)

**Location    Dates    Cost**

The seminars for 2006 will be listed here shortly

Name: (Mr/Mrs/Ms).....

Position:.....

Department:.....

Company:.....

Address:.....

.....

.....

Phone:.....

Fax:.....

E-mail:.....

**I hereby register under the registration terms and conditions:**

Signature:

Date:

**Note:** Please photocopy this form for additional delegates

Gross Total	
Less Discounts (if applicable)	
Net Total	

28/02

## For More Information, Contact

### USA

**Jay Ibrahim** [1] (858) 755-8527  
e-mail: [jibrahim@kesdee.com](mailto:jibrahim@kesdee.com)

### PACIFIC-ASIA

**Sherry Ann Daniel** [60] (19) 228 2303  
e-mail: [sherryd@kesdee.com](mailto:sherryd@kesdee.com)

### ASIA/EUROPE/MIDDLE-EAST

**Mahesh Urs** [91] (80) 2229 6658  
e-mail: [maheshu@kesdee.com](mailto:maheshu@kesdee.com)

## Four Easy Ways to Register

**Online:** E-mail : [information@gfft.com](mailto:information@gfft.com)  
Website : [www.gfft.com](http://www.gfft.com)

**Fax:** +1 (858) 755-6973

**Phone:** +1 (858) 755-8527

**Mail:** GFTT P.O. Box 910207, San Diego CA. 92191, U.S.A

Name (Mr/Mrs/Ms) First Name.....Last Name.....  
 Company.....  
 Phone.....Fax.....  
 E-mail (Corporate IDs Only).....  
 Address.....

**Basel II –  
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- Please send me a brochure and keep me updated on:
  - E-Learning and Reference Solutions       In-house seminars
  - Worldwide seminar calendar for 2005       Asset Securitization
  - Asset Liability Management for Insurance       Top Management Forum
  - Global Best Practices in ALM       Trading Risk Management including VaR

Please invite the following person on my recommendation









First name .....Last Name.....  
 Position .....  
 Organization .....  
 Full Address .....  
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E-mail .....

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**GFTT** P.O. Box 910207, San Diego, CA 92191,U.S.A. Phone: +1 (858) 755-8527. Fax: +1 (858) 755-6973  
 E-mail: [information@gftt.com](mailto:information@gftt.com)

For more information about GFTT services or upcoming seminars visit [www.gftt.com](http://www.gftt.com)

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